



Fig. 1

	Customer 1	Customer 2	Customer 3	Customer 4	Customer 5	Customer 6
Customer 1		\$12M	\$4M	\$10M	\$10M	\$10M
Customer 2	\$7M		\$12M	\$11M	\$11M	\$11M
Customer 3	\$6M	0		\$14M	\$14M	\$14M
Customer 4	\$8M	\$9M	\$8M			
Customer 5	\$8M	\$9M	\$8M			
Customer 6	\$8M	\$9M	\$8M			

Fig. 2

	Customer 1	Customer 2	Customer 3	Customer 4, 5 & 6
Customer 1				
Customer 2	\$7M			
Customer 3	\$4M	0		
Customer 4, 5 & 6	\$8M	\$9M	\$8M	

Fig. 3

Markets	Options	Suspend Orders	TEST USD/CAD FX SWAPS	
11:43	Current Spot : 1.3435	/1.3439	ALERTS	Page 1/ 1
<i>COMPANY A</i>				
		Date	< >	MY ORDERS < >
c900M	+1.645 / +1.700	c900M	CADON	< > / < >
c700M	+6.70 / +6.90	c700M	CADSN	< > / < >
c800M	+11.85 / +12.25	c800M	CAD1W	< > / < >
c700M	+17.75 / +18.13	c700M	CAD2W	< > / < >
c800M	+25.60 / +26.08	c800M	CAD3W	< > / < >
c600M	+52.40 / +53.40	c600M	CAD1M	< > / < >
c600M	+75.70 / +76.70	c600M	CAD2M	< > / < >
c800M	+99.00 / +100.00	c800M	CAD3M	< > / < >
c800M	+120.50 / +122.50	c800M	CAD4M	< > / < >
c800M	+143.50 / +146.00	c800M	CAD5M	< > / < >
c800M	+201.00 / +205.00	c800M	CAD6M	< > / < >
c700M	+258.50 / +263.50	c700M	CAD9M	< > / < >
c300M	+70.080 / +71.050	c300M	CAD1Y	< > / < >
c200M	+138.020 / +139.020	c200M	CADI1	< > / < >
			CADI2	< > / < >

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FIG. 4

Screens TEST PowerMatch FX Setup

CUST #	<i>COMPANY A</i>
<ul style="list-style-type: none">1) Edit Firm Profile2) Edit Counterparty Credit Limits3) View Counterparty Credits4) Add New User5) Edit Existing User6) Edit My Term Settings	
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FIG. 5

Credit Bucket Setup

Company A

Credit Bucket	From	Up to	Tenors in chronological order
1	ON	ON	1. ON 10. 4M
2	> ON	2W	2. TN 11. 5M
3	> 2W	2M	3. SN 12. 6M
4	> 2M	6M	4. 1W 13. 7M
5	> 6M	9M	5. 2W 14. 8M
6	> 9M	1Y	6. 3W 15. 9M
			7. 1M 16. 10M
			8. 2M 17. 11M
			9. 3M 18. 1Y

Please enter tenors, not numbers

Last updated

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Europe 44 20 7330 7500

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FIG. 6

Exposure by Bucket - Maturity

[] in Years

From
[]

To
[]

Bucket
Label
[]

Benchmark Description
[]

12	14	16	18	20	22	24	26	28	30	32	34	36	38	40	42	44	46	48	50	52	54	56	58	60	62	64	66	68	70	72	74	76	78	80	82	84	86	88	90	92	94	96	98	100
----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	-----

6	8	10	12	14	16	18	20	22	24	26	28	30	32	34	36	38	40	42	44	46	48	50	52	54	56	58	60	62	64	66	68	70	72	74	76	78	80	82	84	86	88	90	92	94	96	98	100
---	---	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	-----

97 <GO> To Return Without Saving
98 <GO> To Cancel Changes
99 <GO> To Restore Defaults
<MENU> To Save and Return

FIG. 7

1<GO> to apply credit changes immediately, 2<GO> to apply the changes next day

Counterparty Credit Limit Setup

COMPANY A

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Display Option: Instructions for Entering Credits
ON - ON TN - 2W 3W - 2M 3M - 6M 7M - 9M 10M - 1Y Maximum

ABAX BANK (MILAN)

-	-	-	-	-	-	-	-
0.0M							

ABN AMRO BANK N.V. (CHICAGO)

100.0M	30.5M	30.0M	100.0M	100.0M	100.0M	300.0M
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M

ABN AMRO BANK TOKYO BRANCH

100.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M

AIG INTERNATIONAL, INC.

-	-	-	-	-	-	-	-
0.0M							

ALLIED IRISH BANKS PLC

-	-	-	-	-	-	-	-
0.0M							

WHITE - Trade enabled AMBER - Your and counterparty's permission required
RED - Counterparty's permission required GREEN - Your permission required

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FIG. 8

All credit amounts are expressed in USD. M for millions, Y for billions.

Available Credits / Credit Limits							Page 1/ 29
	ON - ON	TN - 2U	3U - 2M	3M - 6M	7M - 9M	10M - 1Y	Maximum
COMPANY A							
Total of all counterparties							
T UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M	UNLIMITED	
R UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M		
1) ABAX BANK (MILAN)							
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
2) ABN AMRO BANK N.V. (CHICAGO)							
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M	
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M		
3) ABN AMRO BANK TOKYO BRANCH							
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M	
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M		
4) AIG INTERNATIONAL, INC.							
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
5) ALLIED IRISH BANKS PLC							
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
T Total							
R Remaining							

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FIG. 9